Contents of Volume 86

PAGE

AITCHISON, J. and BACON-SHONE, J. Convex linear combinations of compositions 351

ANRAKU, K. An information criterion for parameters under a simple order restriction 141

BACON-SHONE, J. (See AITCHISON, J.)

BANERJEE, T. and PAUL, S. R. An extension of Morel–Nagaraj's finite mixture distribution for modelling multinomial clustered data 723

BARNARD, J. and RUBIN, D. B. Small-sample degrees of freedom with multiple imputation 948

BELLIO, R. (See SARTORI, N.)

BERAN, J. and TERRIN, N. Amendments and Corrections to 'Testing for a change of the long-memory parameter'. *Biometrika* (1996), **83**, pp. 627–638 . . 233

BERGER, J. O., BOUKAI, B. and WANG, Y. Simultaneous Bayesian-frequentist sequential testing of nested hypotheses 79

BOOTH, J. G. and BUTLER, R. W. An importance sampling algorithm for exact conditional tests in log-linear models 321

BOOTH, J. G., HOBERT, J. P. and OHMAN, P. A. On the probable error of the ratio of two gamma means 439

BOUKAI, B. (See BERGER, J. O.)

BROOKS, S. P. and ROBERTS, G. O. On quantile estimation and Markov chain Monte Carlo convergence 710

BROWN, P. J., FEARN, T. and VANNUCCI, M. The choice of variables in multivariate regression: A non-conjugate Bayesian decision theory approach . . . 635

BÜHLMANN, P. Dynamic adaptive partitioning for nonlinear time series . . 555

BUTLER, R. W. (See BOOTH, J. G.)

CARROLL, R. J., MACA, J. D. and RUPPERT, D. Nonparametric regression in the presence of measurement error 541

CARROLL, R. J. (See WANG, S.)

CAVANAUGH, J. E. and JOHNSON, W. O. Assessing the predictive influence of cases in a state space process 183

CHAI, F.-S. and MUKERJEE, R. Optimal designs for diallel crosses with specific combining abilities 453

CHEN, H. Y. and LITTLE, R. A test of missing completely at random for generalised estimating equations with missing data 1

CHEN, K. and LO, S.-H. Case-cohort and case-control analysis with Cox's model . 755

CHENG, M.-Y., HALL, P. and TURLACH, B. A. High-derivative parametric enhancements of nonparametric curve estimators 417

CHENG, Q. On time-reversibility of linear processes 483

CHOI, E. and HALL, P. Data sharpening as a prelude to density estimation . 941

CRESSIE, N. (See WIKLE, C. K.)

DAS, K. (See SUTRADHAR, B. C.)

DAS GUPTA, A. (See WANG, W.)

DAWID, A. P. and MORTERA, J. Amendments and Corrections to 'Forensic identification with imperfect evidence', *Biometrika* (1998), **84**, pp. 835–849 . . 974
DAWID, A. P. (See SKOURAS, K.)
DEL PINO, G. (See PALMA, W.)
DELLAPORTAS, P. and FORSTER, J. J. Markov chain Monte Carlo model determination for hierarchical and graphical log-linear models 615
DETTE, H. and O'BRIEN, T. E. Optimality criteria for regression models based on predicted variance 93
DIKS, C. and TONG, H. A test for symmetries of multivariate probability distributions 605
DYKSTRA, R., HEWETT, J. and ROBERTSON, T. Nonparametric, isotonic discriminant procedures 429
FAN, J. J. (See HSU, L.)
FEARN, T. (See BROWN, P. J.)
FERNÁNDEZ, C. and STEEL, M. F. J. Multivariate Student-*t* regression models: Pitfalls and inference 153
FOLLMANN, D. (See GU, M.)
FORSTER, J. J. (See DELLAPORTAS, P.)
FOTOPOULOS, S. B. (See JANDHYALA, V. K.)
FRANGAKIS, C. E. and RUBIN, D. B. Addressing complications of intention-to-treat analysis in the combined presence of all-or-none treatment-noncompliance and subsequent missing outcomes 365
FRASER, D. A. S., REID, N. and WU, J. A simple general formula for tail probabilities for frequentist and Bayesian inference 249
FUKUCHI, J.-I. Subsampling and model selection in time series analysis . . 591
GELLER, N. L. (See GU, M.)
GHOSAL, S. Probability matching priors for non-regular cases 956
GILBERT, P. B., LELE, S. R. and VARDI, Y. Maximum likelihood estimation in semiparametric selection bias models with application to AIDS vaccine trials 27
GIUDICI, P. and GREEN, P. J. Decomposable graphical Gaussian model determination 785
GLIDDEN, D. V. Checking the adequacy of the gamma frailty model for multivariate failure times 381
GREEN, P. J. (See GIUDICI, P.)
GU, M., FOLLMANN, D. and GELLER, N. L. Monitoring a general class of two-sample survival statistics with applications 45
HALL, P., PENG, L. and TAJVIDI, N. On prediction intervals based on predictive likelihood or bootstrap methods 871
HALL, P. (See CHENG, M.-Y.)
HALL, P. (See CHOI, E.)
HALL, W. J. (See LIU, A.)
HARVILL, J. L. and RAY, B. K. A note on tests for nonlinearity in a vector time series 728
HEWETT, J. (See DYKSTRA, R.)
HJELLVIK, V. and TJØSTHEIM, D. Modelling panels of intercorrelated autoregressive time series 573
HOBERT, J. P. (See BOOTH, J. G.)

HSU, L., PRENTICE, R. L., ZHAO, L. P. and FAN, J. J. On dependence estimation using correlated failure time data from case-control family studies 743
HU, X. J. and LAGAKOS, S. W. Interim analyses using repeated confidence bands . 517
HURN, M. A. (See RUE, H.)
HWANG, J. T. G. (See WANG, W.)
JANDHYALA, V. K. and FOTOPOULOS, S. B. Capturing the distributional behaviour of the maximum likelihood estimator of a changepoint 129
JOHNSON, W. O. (See CAVANAUGH, J. E.)
JØRGENSEN, B., LUNDBYE-CHRISTENSEN, S., SONG, P. X.-K. and SUN, L. A state space model for multivariate longitudinal count data 169
KAUERMANN, G. and TUTZ, G. On model diagnostics using varying coefficient models 119
KOSOROK, M. R. Two-sample quantile tests under general conditions 909
KUONEN, D. Saddlepoint approximations for distributions of quadratic forms in normal variables 929
KUSHNER, H. B. Amendments and Corrections to 'Optimality and efficiency of two-treatment repeated measurements designs', *Biometrika* (1997), **84**, pp. 455–468 234
LAGAKOS, S. W. (See HU, X. J.)
LANGHOLZ, B. (See XIANG, A. H.)
LAZAR, N. A. and MYKLAND, P. A. Empirical likelihood in the presence of nuisance parameters 203
LEE, S. M. S. and YOUNG, G. A. Nonparametric likelihood ratio confidence intervals 107
LELE, S. R. (See GILBERT, P. B.)
LI, G., TIWARI, R. C. and WELLS, M. T. Semiparametric inference for a quantile comparison function with applications to receiver operating characteristic curves 487
LI, W. K. (See XIA, Y.)
LIANG, K.-Y. (See RATHOUZ, P. J.)
LIN, D. Y., SUN, W. and YING, Z. Nonparametric estimation of the gap time distributions for serial events with censored data 59
LITTLE, R. (See CHEN, H. Y.)
LIU, A. and HALL, W. J. Unbiased estimation following a group sequential test . 71
LO, S.-H. (See CHEN, K.)
LUNDBYE-CHRISTENSEN, S. (See JØRGENSEN, B.)
MACA, J. D. (See CARROLL, R. J.)
MADIGAN, D. and MOSURSKI, K. Amendments and Corrections to 'An extension of the results of Asmussen and Edwards on collapsibility in contingency tables', *Biometrika* (1990), **77**, pp. 315–319 973
MARTINUSSEN, T. and SCHEIKE, T. H. A semiparametric additive regression model for longitudinal data 691
MENG, X.-L. and VAN DYK, D. A. Seeking efficient data augmentation schemes via conditional and marginal augmentation 301
MORENO-REBOLLO, J. L., MUÑOZ-REYES, A. and MUÑOZ-PICHARDO, J. Influence diagnostic in survey sampling: Conditional bias 923
MORGAN, J. P. (See UDDIN, N.)
MORTERA, J. (See DAWID, A. P.)
MOSURSKI, K. (See MADIGAN, D.)
MUKERJEE, R. and REID, N. On a property of probability matching priors: Matching the alternative coverage probabilities 333
MUKERJEE, R. (See CHAI, F.-S.)

Muñoz-Pichardo, J. (See Moreno-Rebollo, J. L.)
Muñoz-Reyes, A. (See Moreno-Rebollo, J. L.)
Mykland, P. A. (See Lazar, N. A.)
Neuhaus, J. M. Bias and efficiency loss due to misclassified responses in binary regression 843
Newton, M. A. and Zhang, Y. A recursive algorithm for nonparametric analysis with missing data 15
Nielsen, B. The likelihood-ratio test for rank in bivariate canonical correlation analysis 279
Nielsen, J. P. Super-efficient hazard estimation based on high-quality marker information 227
Nott, D. J. and Rydén, T. Pairwise likelihood methods for inference in image models 661
O'Brien, T. E. (See Dette, H.)
Ohman, P. A. (See Booth, J. G.)
Pace, L. (See Sartori, N.)
Palma, W. and Del Pino, G. Statistical analysis of incomplete long-range dependent data 965
Paul, S. R. (See Banerjee, T.)
Peng, L. (See Hall, P.)
Perron, F. Beyond accept–reject sampling 803
Peters, D. (See Pierce, D. A.)
Pierce, D. A. and Peters, D. Improving on exact tests by approximate conditioning 265
Pourahmadi, M. Joint mean-covariance models with applications to longitudinal data: Unconstrained parameterisation 677
Prentice, R. L. (See Hsu, L.)
Proschan, M. A. Properties of spending function boundaries 466
Quinn, B. G. A fast efficient technique for the estimation of frequency: Interpretation and generalisation 213
Rahiala, M. Random coefficient autoregressive models for longitudinal data . . 718
Rao, J. N. K. and Shao, J. Modified balanced repeated replication for complex survey data 403
Rathouz, P. J. and Liang, K.-Y. Reducing sensitivity to nuisance parameters in semiparametric models: A quasi-score method 857
Ray, B. K. (See Harvill, J. L.)
Reid, N. (See Fraser, D. A. S.)
Reid, N. (See Mukerjee, R.)
Roberts, G. O. (See Brooks, S. P.)
Robertson, T. (See Dykstra, R.)
Rubin, D. B. (See Barnard, J.)
Rubin, D. B. (See Frangakis, C. E.)
Rue, H. and Hurn, M. A. Bayesian object identification 649
Ruppert, D. (See Carroll, R. J.)
Rydén, T. (See Nott, D. J.)
Salvan, A. (See Sartori, N.)
Sartori, N., Bellio, R., Salvan, A. and Pace, L. The directed modified profile likelihood in models with many nuisance parameters 735
Scheike, T. H. (See Martinussen, T.)
Schott, J. R. Partial common principal component subspaces 899

SEVERINI, T. A. An empirical adjustment to the likelihood ratio statistic . . . 235
SHAO, J. (See RAO, J. N. K.)
SHEN, Y. and ZELEN, M. Parametric estimation procedures for screening programmes: Stable and nonstable disease models for multimodality case finding . . . 503
SKOURAS, K. and DAWID, A. P. On efficient probability forecasting systems . . 765
SLATE, E. H. Assessing multivariate nonnormality using univariate distributions 191
SO, M. K. P. Time series with additive noise 474
SOLOMON, P. J. and TAYLOR, J. M. G. Orthogonality and transformations in variance components models 289
SONG, P. X.-K. (See JØRGENSEN, B.)
SPECKMAN, P. L. (See SUN, D.)
STEEL, M. F. J. (See FERNÁNDEZ, C.)
STEPHENS, D. A. (See WALKER, S. G.)
SUN, D., TSUTAKAWA, R. K. and SPECKMAN, P. L. Posterior distribution of hierarchical models using CAR(1) distributions 341
SUN, L. (See JØRGENSEN, B.)
SUN, W. (See LIN, D. Y.)
SUTRADHAR, B. C. and DAS, K. On the efficiency of regression estimators in generalised linear models for longitudinal data 459
TAJVIDI, N. (See HALL, P.)
TAYLOR, J. M. G. (See SOLOMON, P. J.)
TERRIN, N. (See BERAN, J.)
TIWARI, R. C. (See LI, G.)
TJØSTHEIM, D. (See HJELLVIK, V.)
TONG, H. (See DIKS, C.)
TONG, H. (See XIA, Y.)
TSUTAKAWA, R. K. (See SUN, D.)
TURLACH, B. A. (See CHENG, M.-Y.)
TUTZ, G. (See KAUERMANN, G.)
UDDIN, N. and MORGAN, J. P. Amendments and Corrections to 'Efficient block designs for settings with spatially correlated errors', *Biometrika* (1997), **84**, pp. 443–454 233
VAN DYK, D. A. (See MENG, X.-L.)
VANNUCCI, M. (See BROWN, P. J.)
VARDI, Y. (See GILBERT, P. B.)
WALKER, S. G. and STEPHENS, D. A. A multivariate family of distributions on $(0, \infty)^p$ 703
WAND, M. P. On the optimal amount of smoothing in penalised spline regression 936
WANG, S. and CARROLL, R. J. High-order accurate methods for retrospective sampling problems 881
WANG, W., HWANG, J. T. G. and DASGUPTA, A. Statistical tests for multivariate bioequivalence 395
WANG, Y. (See BERGER, J. O.)
WELLS, M. T. (See LI, G.)
WIKLE, C. K. and CRESSIE, N. A dimension-reduced approach to space-time Kalman filtering 815
WU, J. (See FRASER, D. A. S.)
XIA, Y., TONG, H. and LI, W. K. On extended partially linear single-index models 831

XIANG, A. H. and LANGHOLZ, B. Comparison of case-control to full cohort analyses under model misspecification 221
YING, Z. (See LIN, D. Y.)
YOUNG, G. A. (See LEE, S. M. S.)
ZELEN, M. (See SHEN, Y.)
ZHANG, B. A chi-squared goodness-of-fit test for logistic regression models based on case-control data 531
ZHANG, Y. (See NEWTON, M. A.)
ZHAO, L. P. (See HSU, L.)